

State of Alaska

AY02: EVOS Research Investment

Plan Breakdown

July 31, 2022



	NAV	1 Month	3 Month	FYTD	1 Year	3 Year	5 Year	6 Year	10 Year	ITD	Inception
AY02: EVOS Research Investment	\$62,619,105.30	<u>4.97%</u>	<u>-0.42%</u>	<u>4.97%</u>	<u>-9.14%</u>	<u>5.12%</u>	<u>5.80%</u>	<u>6.70%</u>	<u>7.95%</u>	<u>6.22%</u>	Nov-00
AY70: Short-term Fixed Income Pool		<u>0.11%</u>	<u>0.19%</u>	<u>0.11%</u>	<u>0.21%</u>	<u>0.65%</u>	<u>1.21%</u>	<u>1.16%</u>	<u>0.82%</u>	<u>2.86%</u>	
AY73: Broad Market Fixed Income Pool		<u>2.37%</u>	<u>1.37%</u>	<u>2.37%</u>	<u>-8.98%</u>	<u>0.02%</u>	<u>1.46%</u>	<u>1.15%</u>	<u>1.79%</u>	<u>4.25%</u>	
AYKC: Internally Managed REITs		<u>8.57%</u>	<u>-3.90%</u>	<u>8.57%</u>							
AY5V: Domestic Equity		<u>9.37%</u>	<u>0.08%</u>	<u>9.37%</u>	<u>-7.17%</u>	<u>12.54%</u>	<u>12.16%</u>	<u>12.76%</u>		<u>13.28%</u>	
AYLC: International Equity		<u>3.39%</u>	<u>-4.73%</u>	<u>3.39%</u>	<u>-15.12%</u>	<u>2.90%</u>	<u>2.59%</u>	<u>4.91%</u>		<u>5.65%</u>	
AYL8: Tactical Bond Pool		<u>3.32%</u>	<u>-0.95%</u>	<u>3.32%</u>							
INDEX		4.93%	-0.18%	4.93%	-9.32%	4.99%	5.76%	6.71%	7.73%	5.83%	
EXCESS		0.04%	-0.24%	0.04%	0.18%	0.13%	0.04%	-0.01%	0.22%	0.39%	

State of Alaska

AY2H: EVOS Habitat Investment

Plan Breakdown

July 31, 2022



	<u>NAV</u>	<u>1 Month</u>	<u>3 Month</u>	<u>FYTD</u>	<u>1 Year</u>	<u>3 Year</u>	<u>5 Year</u>	<u>6 Year</u>	<u>10 Year</u>	<u>ITD</u>	<u>Inception</u>
AY2H: EVOS Habitat Investment	\$81,894,284.16	<u>3.82%</u>	<u>0.31%</u>	<u>3.82%</u>	<u>-8.29%</u>	<u>5.06%</u>	<u>5.78%</u>	<u>6.68%</u>	<u>7.94%</u>	<u>7.48%</u>	Nov-02
<i>AY70: Short-term Fixed Income Pool</i>		<u>0.11%</u>	<u>0.19%</u>	<u>0.11%</u>	<u>0.21%</u>	<u>0.59%</u>	<u>1.17%</u>	<u>1.13%</u>	<u>0.77%</u>	<u>1.21%</u>	
<i>AY73: Broad Market Fixed Income Pool</i>		<u>2.37%</u>	<u>1.37%</u>	<u>2.37%</u>	<u>-8.98%</u>	<u>0.02%</u>	<u>1.46%</u>	<u>1.15%</u>	<u>1.79%</u>	<u>3.71%</u>	
<i>AYKC: Internally Managed REITs</i>		<u>8.57%</u>	<u>-3.90%</u>	<u>8.57%</u>							
<i>AY5V: Domestic Equity</i>		<u>9.37%</u>	<u>0.08%</u>	<u>9.37%</u>	<u>-7.17%</u>	<u>12.54%</u>	<u>12.16%</u>	<u>12.76%</u>		<u>13.28%</u>	
<i>AYLC: International Equity</i>		<u>3.39%</u>	<u>-4.73%</u>	<u>3.39%</u>	<u>-15.12%</u>	<u>2.90%</u>	<u>2.59%</u>	<u>4.91%</u>		<u>5.65%</u>	
<i>AYL8: Tactical Bond Pool</i>		<u>3.32%</u>	<u>-0.95%</u>	<u>3.32%</u>							
INDEX		3.74%	0.61%	3.74%	-8.60%	4.91%	5.71%	6.67%	7.70%	7.30%	
EXCESS		0.08%	-0.30%	0.08%	0.31%	0.15%	0.07%	0.01%	0.24%	0.18%	